

MSCI Canada IMI High Dividend Yield Select Index (CAD)

The MSCI Canada IMI High Dividend Yield Select Index is based on the MSCI Canada IMI Index, its parent index, and includes large, mid and small cap stocks of the Canadian market. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (FEB 2011 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI High Dividend Yield Select	MSCI Canada IMI
2025	24.48	33.10
2024	23.10	22.93
2023	9.99	12.29
2022	1.98	-5.73
2021	31.70	25.35
2020	-8.04	5.87
2019	23.89	22.35
2018	-8.27	-9.52
2017	10.53	8.78
2016	22.73	21.94
2015	-13.90	-9.07
2014	8.29	9.79
2013	24.05	12.77
2012	10.36	6.47

INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI Canada IMI High Dividend Yield Select	6.83	9.68	32.81	8.96	20.82	18.36	13.27	10.95	
MSCI Canada IMI	7.89	10.39	40.73	8.84	24.02	17.79	14.00	10.30	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.01	17.94	15.19	2.01
2.16	22.94	17.50	2.76

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – FEB 27, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Canada IMI High Dividend Yield Select	0.85	5.63	24.66	9.74	11.06	12.82	44.28	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	1.63	11.06	12.41	13.26	37.52	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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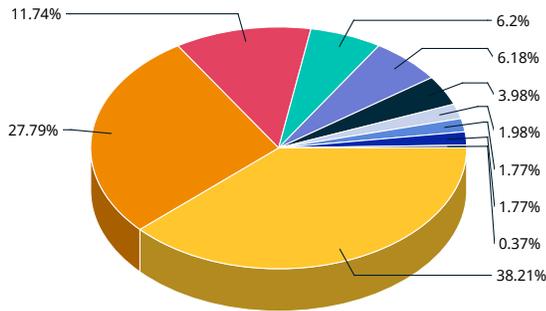
INDEX CHARACTERISTICS

	MSCI Canada IMI High Dividend Yield Select	MSCI Canada IMI
Number of Constituents	51	263
	Weight (%)	
Largest	5.88	6.67
Smallest	0.08	0.01
Average	1.96	0.38
Median	1.02	0.09

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NUTRIEN	5.88	1.04	Materials
CANADIAN NAT RESOURCES	5.84	2.59	Energy
SUNCOR ENERGY	5.61	1.94	Energy
NATIONAL BANK OF CANADA	5.29	1.55	Financials
PEMBINA PIPELINE	5.10	0.72	Energy
ENBRIDGE	4.94	3.29	Energy
FORTIS	4.92	0.82	Utilities
SUN LIFE FINANCIAL	4.88	1.04	Financials
MANULIFE FINANCIAL CORP	4.48	1.71	Financials
POWER CORP OF CANADA	4.40	0.79	Financials
Total	51.35	15.50	

SECTOR WEIGHTS



- Energy 38.21%
- Financials 27.79%
- Utilities 11.74%
- Consumer Discretionary 6.2%
- Materials 6.18%
- Communication Services 3.98%
- Consumer Staples 1.98%
- Information Technology 1.77%
- Industrials 1.77%
- Health Care 0.37%

The MSCI Canada IMI High Dividend Yield Select Index was launched on Dec 31, 2025. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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